



Fig. 1

	Customer 1	Customer 2	Customer 3	Customer 4	Customer 5	Customer 6
Customer 1		\$12M	\$4M	\$10M	\$10M	\$10M
Customer 2	\$7M		\$12M	\$11M	\$11M	\$11M
Customer 3	\$6M	0		\$14M	\$14M	\$14M
Customer 4	\$8M	\$9M	\$8M			
Customer 5	\$8M	\$9M	\$8M			
Customer 6	\$8M	\$9M	\$8M			

Fig. 2

	Customer 1	Customer 2	Customer 3	Customer 4, 5 & 6
Customer 1				
Customer 2	\$7M			
Customer 3	\$4M	0		
Customer 4, 5 & 6	\$8M	\$9M	\$8M	

Fig. 3

Markets Options Suspend Orders TEST USD/CAD FX SWAPS
 11:43 Current Spot : 1.3435 /1.3439 ALERTS Page 1/ 1
 Company A

				Date	< >	MY ORDERS	< >
				CADON	< >	/	< >
c900M	+1.645/	+1.700	c900M	CADSN	< >	/	< >
c700M	+6.70 /	+6.90	c700M	CAD1W	< >	/	< >
c800M	+11.85 /	+12.25	c800M	CAD2W	< >	/	< >
c700M	+17.75 /	+18.13	c700M	CAD3W	< >	/	< >
c800M	+25.60 /	+26.08	c800M	CAD1M	< >	/	< >
c600M	+52.40 /	+53.40	c600M	CAD2M	< >	/	< >
c600M	+75.70 /	+76.70	c600M	CAD3M	< >	/	< >
c800M	+99.00 /	+100.00	c800M	CAD4M	< >	/	< >
c800M	+120.50 /	+122.50	c800M	CAD5M	< >	/	< >
c800M	+143.50 /	+146.00	c800M	CAD6M	< >	/	< >
c800M	+201.00 /	+205.00	c800M	CAD9M	< >	/	< >
c700M	+258.50 /	+263.50	c700M	CAD1Y	< >	/	< >
c300M	+70.080/	+71.050	c300M	CADI1	< >	/	< >
c200M	+138.020/	+139.020	c200M	CADI2	< >	/	< >

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FIG. 4

Screens	TEST PowerMatch FX Setup
CUST #	<i>COMPANY A</i>
<ul style="list-style-type: none">1) Edit Firm Profile2) Edit Counterparty Credit Limits3) View Counterparty Credits4) Add New User5) Edit Existing User6) Edit My Term Settings	
<div>Bloomberg PowerMatch FX Hotline</div> <div>New York +1-212-893-5373 London +44-20-7330-7846 Tokyo +81-3-3201-8424</div> <div>Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410</div> <div>Hong Kong 852 2977 6000 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2003 Bloomberg L.P.</div> <div>6457-363-0 25-Jun-03 19:56:27</div>	



FIG. 5

Credit Bucket Setup Company A

Credit Bucket	From	Up to
1	ON	ON
2	> ON	2W
3	> 2W	2M
4	> 2M	6M
5	> 6M	9M
6	> 9M	1Y

Tenors in chronological order

1.	ON	10.	4M
2.	TN	11.	5M
3.	SN	12.	6M
4.	1W	13.	7M
5.	2W	14.	8M
6.	3W	15.	9M
7.	1M	16.	10M
8.	2M	17.	11M
9.	3M	18.	1Y

Please enter tenors, not numbers

Last updated

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FIG. 6

Exposure by Bucket - Maturity

[M] in Years

From	To	Bucket Label	Benchmark Description	Bench Label
0.000000=	5.000000	0-5	C12-3-1-2-14-02/31/04	
5.000000=	10.000000	5-10	C13-1-1-6-1-2-08/15/05	
10.000000=	12.000000	10-12	C14-1-1-2-02/15/06	
12.000000=	15.000000	15-30	C15-1-1-4-2-05/15/07	
15.000000=	30.000000	15-30	C110-1-4-2-02/15/12	
=				
=				
=				
=				
=				
=				

- 97 <GO> To Return Without Saving
- 98 <GO> To Cancel Changes
- 99 <GO> To Restore Defaults
- <MENU> To Save and Return

FIG. 7

1<GO> to apply credit changes immediately, 2<GO> to apply the changes next day

Counterparty Credit Limit Setup							
COMPANY A				Page 1/ 29			
Display Option:		Instructions for Entering Credits					
ON - ON	TN - 2U	3W - 2M	3M - 6M	7M - 9M	10M - 1Y	Maximum	
ABAX BANK (MILAN)							
-	-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
ABN AMRO BANK N.V. (CHICAGO)							
100.0M	30.5M	30.0M	100.0M	100.0M	100.0M	300.0M	300.0M
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M	300.0M
ABN AMRO BANK TOKYO BRANCH							
100.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M	300.0M
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M	300.0M
AIG INTERNATIONAL, INC.							
-	-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
ALLIED IRISH BANKS PLC							
-	-	-	-	-	-	-	-
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M

WHITE - Trade enabled AMBER - Your and counterparty's permission required
 RED - Counterparty's permission required GREEN - Your permission required

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FIG. 8

All credit amounts are expressed in USD. M for millions, Y for billions.

Available Credits / Credit Limits						
COMPANY A						
						Page 1/ 29
	0N - 0N	TN - 2M	3M - 2M	3M - 6M	7M - 9M	10M - 1Y
	Maximum					
Total of all counterparties						
T UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M	UNLIMITED
R UNLIMITED	80.0M	40.0M	110.0M	170.0M	200.0M	
1) ABAX BANK (MILAN)						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
2) ABN AMRO BANK N.V. (CHICAGO)						
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	300.0M
40.0M	30.0M	30.0M	100.0M	100.0M	100.0M	
3) ABN AMRO BANK TOKYO BRANCH						
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	300.0M
50.0M	50.0M	10.0M	10.0M	70.0M	100.0M	
4) AIG INTERNATIONAL, INC.						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
5) ALLIED IRISH BANKS PLC						
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	0.0M
0.0M	0.0M	0.0M	0.0M	0.0M	0.0M	
T Total	R Remaining					

Australia 61 2 9777 8600

Brazil 5511 3048 4500

Europe 44 20 7330 7500

Germany 49 69 920410

Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212

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FIG. 9